## CLEAN COPY OF CLAIMS WITH CHANGES MADE HEREIN

- 1 11. (CANCELED)
- 1 12. (CANCELED)
- 1 13. (CANCELED)
- 1 14. (CANCELED)
- l 15. (CANCELED)
- 1 16. (CANCELED)
- 1 17. (AMENDED) A data processing system for financial instruments, comprising 2 representations of one or more financial instruments, said representations of financial 3 instruments having a macro structure containing financial events relative to said 4 instrument, and a generic traversal process implemented via a double dispatch 5 mechanism, wherein said traversal process is applied to said macro structure to 6 implement one or more functions that produce results based on said macro structure, 7 wherein each said function is implemented as a specific extension of said traversal 8 process to generate a specified type of result, wherein each traversal process is based 9 on a well defined interface between the financial events contained in said macro 10 structure and said traversal process, wherein the action to be performed for each type 11 of financial event is defined, in said traversal process, independently from the action 12 for any other type of financial event, and wherein the double dispatch mechanism of 13 said traversal process selects the appropriate action for each financial event without 14 predetermined knowledge of the overall referential structure of said macro structure.

- 1 18. (AMENDED) The system of claim 17, wherein a nested double dispatch
  2 mechanism initiated inside the action for a given financial event can select the
  3 appropriate action for any financial event referred to locally within the financial
  4 event.
- 1 20. (NEW) The system of claim 17, wherein said financial instruments are described in 2 a declarative specification language comprising financial event templates, said 3 templates are parameterized to form a static representation of said financial 4 instrument, a processor independent interface is provided for each event in said 5 template that references another event, and wherein said macro structure results 6 from a process within said system that transforms said static representation into a 7 timeline of financial events that constitutes said macro structure, and said processing 8 is performed for each type of financial event independently from the processing 9 performed for any other type of financial event.